

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of October 2020

	Target		Actual		\$ over/(under)	
	Allocation	Dollars	Dollars	Allocation		
PRIT	40.0%	63,942,132.01	64,948,943.93	(804,000)	40.13%	202,811.92
PRIT International	3.0%	4,795,659.90	4,425,350.02		2.77%	(370,309.88)
PRIT Emerg.Mrkts	2.0%	3,197,106.60	3,428,827.01		2.14%	231,720.41
PRIT Real Estate	10.0%	15,985,533.00	16,076,780.03		10.06%	91,247.03
PRIT Fxd Incm Val.Add.	4.0%	6,394,213.20	6,525,309.76		4.08%	131,096.56
Loomis CIT FI	9.0%	14,386,979.70	13,526,615.33		8.46%	(860,364.37)
O'Shaughnessy LCV	6.0%	9,591,319.80	9,008,262.75		5.64%	(583,057.05)
Polen LCG	6.0%	9,591,319.80	9,987,040.94		6.25%	395,721.14
Chartwell MCV	5.0%	7,992,766.50	6,396,142.75		4.00%	(1,596,623.75)
Fiera MCG	5.0%	7,992,766.50	8,335,617.17		5.21%	342,850.67
Aberdeen CIT SCCg	5.0%	7,992,766.50	8,713,725.56		5.45%	720,959.06
Copeland SCCv	5.0%	7,992,766.50	7,298,737.15		4.57%	(694,029.35)
Cash	0.0%	-	379,977.63	804,000	0.74%	1,183,977.63
Total (investment) assets:			159,855,330.03			\$804,000 drawn from PRIT on 11/2/2020
Jan. 1 2020 Actuarial Liability			205,992,101.00			
Jan. 1 2018 Actuarial Liability			189,640,566.00			
Jan. 1 2016 Actuarial Liability			171,142,677.00			
Percent Funded:			77.6%			
Sep-20			160,698,247.70			
Aug-20			162,794,271.09			
Jul-20			159,310,597.10			